

EAST:

US 20060080228 A1(US-PGPUB)
US 20040158515 A1(US-PGPUB)
5987435 (USPAT)
6513020 (USPAT)
US 20020194099 A1(US-PGPUB)
5557517 (USPAT)
5689650 (USPAT)
6321212 (USPAT)
US 20050182702 A1(US-PGPUB)
US 20060253360 A1(US-PGPUB)
6360210 (USPAT)
5873071 (USPAT)
US 20070038533 A1(US-PGPUB)
6615187 (USPAT)
US 20040199451 A1(US-PGPUB)
US 20040153375 A1(US-PGPUB)
5940810 (USPAT)
4588192 (USPAT)
US 20060036531 A1(US-PGPUB)
US 20060277134 A1(US-PGPUB)
US 20050222943 A1(US-PGPUB)
US 20050075961 A1(US-PGPUB)
US 20070156563 A1(US-PGPUB)
US 20040083158 A1(US-PGPUB)
US 20060265296 A1(US-PGPUB)
US 20060224491 A1(US-PGPUB)
US 20060224492 A1(US-PGPUB)
US 20060224493 A1(US-PGPUB)
US 20060224494 A1(US-PGPUB)
US 20050228738 A1(US-PGPUB)
6304858 (USPAT)
US 20050216384 A1(US-PGPUB)
US 20060143099 A1(US-PGPUB)
US 20020099640 A1(US-PGPUB)
5963923 (USPAT)
US 20020035531 A1(US-PGPUB)
US 20060080208 A1(US-PGPUB)
6058377 (USPAT)
5774880 (USPAT)
5857176 (USPAT)
US 20050131787 A1(US-PGPUB)
US 20050216394 A1(US-PGPUB)
US 20060074794 A1(US-PGPUB)
6456982 (USPAT)
US 20060059064 A1(US-PGPUB)
US 20060059065 A1(US-PGPUB)
US 20060059066 A1(US-PGPUB)
US 20060059067 A1(US-PGPUB)
US 20060059068 A1(US-PGPUB)

US 20060059069 A1(US-PGPUB)
##

EAST Search History

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
S2	5	("6070151" "6185543" "6321212" "7024384" "6460021").pn.	USPAT	OR	ON	2007/08/20 09:18
S3	243	mortgage adj backed adj security	US-PGPUB; USPAT	OR	ON	2007/08/20 09:18
S4	17	(mortgage adj backed adj security) with future	US-PGPUB; USPAT	OR	ON	2007/08/20 09:20
S5	0	(mortgage adj backed adj security) same (futures adj market)	US-PGPUB; USPAT	OR	ON	2007/08/20 09:19
S6	0	(mortgage adj backed adj security) same (futures adj market)	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:19
S7	18	(mortgage adj backed adj security) with coupon	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:19
S8	356	price adj indicator	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:20
S9	4	(mortgage adj backed adj security) with (futures adj contract)	US-PGPUB; USPAT	OR	ON	2007/08/20 09:20
S10	0	(price adj indicator) with (futures adj contract)	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:20
S11	0	(price adj indicator) same (futures adj contract)	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:20
S12	27	(price adj indicator) and (futures adj contract)	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:21
S13	0	(price adj indicator) with mortgage	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:21
S14	17	mortgage with (price adj (indicator or index))	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:32
S15	43	"FEDERAL HOME LOAN MORTGAGE CORPORATION"	US-PGPUB; USPAT; EPO; JPO; DERWENT	OR	ON	2007/08/20 09:32

Please note, began holding a session with Dialog on 3/5/2007 1:51:20 PM
Logon
*** It is now 8/20/2007 10:22:51 AM ***

Welcome to DialogLink - Version 5

Revolutionize the Way You Work!

New on Dialog

Enhanced Derwent World Patents Index Now Available

The enhanced *Derwent World Patents Index*[®] (*DWPI*SM) (Files 350,351,352) is now available on Dialog. The improvements implemented in *DWPI* on Dialog further extend the database's rich content set and enhances overall functionality of the database.

In addition to distilled expert analysis reflected in *DWPI* expanded titles and abstracts, other enhancements include original patent filing details, multiple patent images, easy cut-and-paste patent family data, and much more.

The new templates include new features that will help you manage and distribute your *DWPI* search results in an attractive format.

Learn about all of the new *DWPI* enhancements and report templates at <http://www.dialog.com/dwpi>.

DialogLink 5 Release Notes

New features available in the latest release of DialogLink 5 (November 2005)

- Ability to resize images for easier incorporation into DialogLink Reports
- New settings allow users to be prompted to save Dialog search sessions in the format of their choice (Microsoft Word, RTF, PDF, HTML, or TEXT)
- Ability to set up Dialog Alerts by Chemical Structures and the addition of Index Chemicus as a structure searchable database
- Support for connections to STN Germany and STN Japan services

Show Preferences for details

? Help Off Line

* * *

Connecting to Stefano - Dialog - 268158

Connected to Dialog via SMS0021616786

? begin 15,9,623,810,275,624,636,621,813,16,160,148,20,626

[File 15] ABI/Inform(R) 1971-2007/Aug 18

(c) 2007 ProQuest Info&Learning. All rights reserved.

[File 9] **Business & Industry(R)** Jul/1994-2007/Aug 13

(c) 2007 The Gale Group. All rights reserved.

[File 623] **Business Week** 1985-2007/Aug 20

(c) 2007 The McGraw-Hill Companies Inc. All rights reserved.

[File 810] **Business Wire** 1986-1999/Feb 28

(c) 1999 Business Wire . All rights reserved.

[File 275] **Gale Group Computer DB(TM)** 1983-2007/Jul 24

(c) 2007 The Gale Group. All rights reserved.

[File 624] **McGraw-Hill Publications** 1985-2007/Aug 17

(c) 2007 McGraw-Hill Co. Inc. All rights reserved.

**File 624: Homeland Security & Defense and 9 Platt energy journals added Please see HELP NEWS624 for more*

[File 636] **Gale Group Newsletter DB(TM)** 1987-2007/Aug 17

(c) 2007 The Gale Group. All rights reserved.

[File 621] **Gale Group New Prod.Annou.(R)** 1985-2007/Aug 14

(c) 2007 The Gale Group. All rights reserved.

[File 813] **PR Newswire** 1987-1999/Apr 30

(c) 1999 PR Newswire Association Inc. All rights reserved.

[File 16] **Gale Group PROMT(R)** 1990-2007/Aug 16

(c) 2007 The Gale Group. All rights reserved.

[File 160] **Gale Group PROMT(R)** 1972-1989

(c) 1999 The Gale Group. All rights reserved.

[File 148] **Gale Group Trade & Industry DB** 1976-2007/Aug 15

(c)2007 The Gale Group. All rights reserved.

**File 148: The CURRENT feature is not working in File 148. See HELP NEWS148.*

[File 20] **Dialog Global Reporter** 1997-2007/Aug 08

(c) 2007 Dialog. All rights reserved.

[File 626] **Bond Buyer Full Text** 1981-2007/Aug 17

(c) 2007 Bond Buyer. All rights reserved.

? s (mortgage (w) backed (w) securities)
Processing

1459462 MORTGAGE

1599647 BACKED

```

          9844288   SECURITIES
S1      . 117049   S (MORTGAGE (W) BACKED (W) SECURITIES)

? s s1 and (futures (n) (market or contract))
Processing
Processing
Processing
Processing
          117049   S1
          727114   FUTURES
          25063195  MARKET
          5165794   CONTRACT
          162585   FUTURES(N) (MARKET OR CONTRACT)
S2      526      S S1 AND (FUTURES (N) (MARKET OR CONTRACT))

? s s2 not py>=20000820
Processing
Processing
Processing
          526      S2
          57722665  PY>=20000820
S3      342      S S2 NOT PY>=20000820

? s contract (s) (price (3n) (index or indicator))
Processing
Processing
          5165794   CONTRACT
          10926837  PRICE
          2821578   INDEX
          434623    INDICATOR
S4      18089     S CONTRACT (S) (PRICE (3N) (INDEX OR INDICATOR))

? s 3 and s4
Processing
Processing
Processing
Processing
          21962588  3
          18089     S4
S5      12552     S 3 AND S4

? s s3 and s4
          342      S3
          18089     S4
S6      9         S S3 AND S4

? rd
>>>W: Duplicate detection is not supported for File 626.
Records from unsupported files will be retained in the RD set.
S7      9         RD (UNIQUE ITEMS)

```

? type s7/medium,k/all

7/K/1 (Item 1 from file: 15) [Links](#)

Fulltext available through: [ScienceDirect](#)

ABI/Inform(R)

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01551330 02-02319

The best funds for steady savers

Wang, Penelope

Money v27n1 pp:106-111

Jan 1998

ISSN: 0149-4953 Journal Code: MON

Word Count: 1881

Text:

...To do that, manager John Sprow, 33, purchases S&P 500 futures contracts. An index **futures contract** in theory obligates you to buy the stocks in the **index** at a fixed **price** at a certain time. In practice, every day of the **contract** you either pay or receive money from the seller depending on how the market has...

...small portion of the fund's assets, Sprow invests the rest of his money in **mortgage-backed securities**, a specialty of Smith Breeden, an institutional investment firm with Nobel prizewinning economists William Sharpe...

7/K/2 (Item 2 from file: 15) [Links](#)

Fulltext available through: [ScienceDirect](#)

ABI/Inform(R)

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01075202 97-24596

We need a fourth asset class: HEITs

Geltner, David M; Miller, Norman G; Snavely, Jean

Real Estate Finance v12n2 pp: 71-81

Summer 1995

ISSN: 0748-318X Journal Code: RFN

Word Count: 6613

Text:

...the allocation of real capital in the housing sector.

The idea of an index-based **futures contract** is made theoretically possible by advances that have occurred in recent years in the development...better), they are not perfect, and we suspect this is one reason why the housing **futures contract** idea has been slow in materializing. (4)

There is probably a more fundamental reason. For...

...requires substantial short-run volatility in the returns of the underlying asset. Therefore, a housing **futures contract** would require housing equity value (as represented by the housing index) to have at least...

...therefore, trading density is insufficient to provide the liquidity necessary for an exchange-traded housing **futures contract**. Perhaps for this reason, Shiller recently proposed a very different type of vehicle for hedging...

...relatively little demand for this type of insurance, for the same fundamental reason that the **futures contract** is unlikely to work: insufficient volatility in single-family home prices. Most people in most...

...home equity because they perceive, and rightly so, from the repeat-sales regression-based house **price index** evidence -- that home values do not carry much risk. Furthermore, home equity insurance does not ...long run than a mortgage. However, the HEIT would allow hedging benefits.

20 In the **mortgage-backed securities** industry, servicing and management fees are typically less than 50 basis points.

21 Both PLAMs...

7/K/3 (Item 3 from file: 15) [Links](#)

Fulltext available through: [ScienceDirect](#)

ABI/Inform(R)

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01030125 96-79518

A glossary of derivatives market terms

Anonymous

Corporate Finance Risk Management Yearbook pp: I-L

1995

ISSN: 0958-2053 Journal Code: COF

Word Count: 52073

Text:

...premium. The product suits risk-averse investors. See Q-floor.

Back contract: The most distant **futures contract** available.

Back end set swap: See Libor-in-arrears swap.

Back month: Any **futures contract** maturity beyond the nearest month expiry.

Back spread: (i) Any complex option position where more...

...swap: A commodity swap under which counterparties exchange a payment stream based on the nearby **futures contract** for one based on a more distant **futures contract** plus a spread. A commodity consumer could use such a swap to fix the spread...

...this type of swap the consumer might pay the average daily price of the nearby **futures contract** and receives the six-month or 12-month contract plus a spread. If the curve...in a knock-in, the instrike.

Basis: (i) In futures markets, the price of the **futures contract** minus the spot price. That is, the difference between the forward price/yield and spot...

...risk that prices in the underlying market are not exactly correlated with prices in the **futures market**. Consequently basis risk is used more generally of the risk that hedges composed of offsetting...calls on an interest rate index or from a series of puts on an interest **futures contract** or zero coupon bond. Caps are priced off the implied forward curve -- the relevant implied...

...exactly offset by a short futures position. The holder of the position believes that the **futures contract** is expensive. He shorts the future, borrows at money market rates to finance a long position in the underlying and either delivers the asset into the **futures**

contract or waits for a narrowing of the basis and closes out the positions, in which...such as oil, metal or sugar. Agricultural commodities are known as softs.

/derivative: A derivative **contract** on a commodity **price** or **index**. Exchange-traded futures and options are available on a wide range of oil, metal and...might pay the monthly average of the daily difference between the nearby and 12-month **futures contract** on a pre-agreed notional principal amount of oil and receive a fixed spread of...

...that the producer pays a floating amount equal to the average of the 12-month **futures contract** and receives a floating payment equal to the average nearby contract plus the 30 cent...agrees to enter a swap whose rate is set at a differential to a nearby **futures contract** before the expiry of that **futures contract**. If his belief that the contango will diminish proves correct and spot prices rise, the...term, standardized and limited in complexity though innovation is changing this. See over-the-counter, **futures contract**, Flex option.

Exotic option: Any option whose strike price calculations, determinations, payoff mechanisms or activation...period puts on an interest rate index or a series of calls on an interest **futures contract** or zero-coupon bond.

/rate: The strike price of a floor.

Floor/ceiling swap: See...predefined period. Graphically, frequency is plotted against price change.
Front month (contract): The near month **futures contract**.

Futures contract: An agreement to buy or sell a given quantity of a particular asset at a...equal to the return earned by buying the cheapest-to-deliver bond for a bond **futures contract** and selling it forward via a short position in the **futures contract**.

Implied volatility: The value for volatility embedded in the market price of an option. Since...fall. This means that are popular as a way of offsetting the negative convexity of **mortgage-backed securities** which are affected by prepayment when rates decline. Most have had maturities of less than...clearly expects it to, then the range binary option produces an additional payout.

Margin: See **futures contract**.

Margin for credit swap: A credit derivative used to hedge the value of a loan...as the reversal, is a synthetic long futures position hedged by the sale of the **futures contract**.

The other arbitrage which maintains put-call parity is the conversion -- a short synthetic futures...of an out-of-the-money call and the sale of the

underlying or a **futures contract** on it. The resulting payoff is the mirror image of the range forward or risk...

...of the cost of the roll (defined as the difference between the near and next **futures contract**) measured at pre-agreed times before expiration. The roll-lock receiver pays

7/K/4 (Item 4 from file: 15) Links

Fulltext available through: ScienceDirect

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00684907 93-34128

Organisation and regulation of securities markets

Anonymous

Financial Market Trends (France) n54 pp: 13-66

Feb 1993

ISSN: 0378-651X **Journal Code: FMT**

Word Count: 21099

Text:

...TABLE OF CONTENTS

(Table of Contents omitted)

AUSTRALIA

1979 Sydney Futures Exchange introduces first financial **futures contract**. The following instruments are now available: futures and options on 90 day bank accepted bills, 3 year Treasury bonds, 10 year Treasury bonds, Share **Price Index**, Fifty Leaders **Index**

1984 Deregulation of the securities industry:

-- introduction of negotiable commission rates;

-- derestriction of stock exchange...Exchanges.

1984 Toronto Futures Exchange opens. Trading begins in the Toronto Stock Exchange 300 Composite **Futures Contract** (January), followed by a US dollar **Futures Contract** (July).

The Montreal Exchange and the Boston Stock Exchange establish an automated trade routing system...

...certain asset, capital and hedging requirements.

The Montreal Exchange restructures its Government of Canada bond **futures contract** to improve its liquidity by widening the maturity boundaries in order to include new benchmark...10 year government bond futures and 90 day Treasury bills start in the MATIF (Financial **Futures Market**).

1988 Introduction of options on financial futures in government bonds. Introduction of PIBOR 3 months...secondary market for government securities and the markets for derivative instruments.

Introduction of the Italian **Futures Market** (Mercato Italiano dei Futures--MIF).

The tax exemption on interest payments, received by Italian residents...
prosecution of cases of insider dealing.
NEW ZEALAND

Since 1983 A largely self-regulated financial **futures market** has developed since 1983, with relatively early automation of the futures exchange occurring with the...turnover in government securities has amounted to SEK 52 billion.

1985 A Swedish options and **futures market** is established by OM Stockholm, which offers an electronically based Integrated market-place and clearing...wide spectrum of financial instruments, a legal framework has been set for non-voting shares, **mortgage-backed securities**, depository receipts and the instrument backed by gold and precious metals. Also, regulations were made...

...1980 Introduction of the "Unlisted Securities Market" (new segment on the Stock Exchange).

1982 Financial **futures market** (LIFFE) starts its operations.

1986 Comprehensive Stock Exchange Reform:

- introduction of negotiable commission;
- system of...

7/K/5 (Item 1 from file: 623) Links

Business Week

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0007098

PLAYING WITH FIRE: AS SPECULATION REPLACES
INVESTMENT, OUR ECONOMIC FUTURE IS AT STAKE

Anthony Bianco in New York

Business Week, Number 2912, Pg 78

September 16, 1985

JOURNAL CODE: BW

SECTION HEADING: Cover Story ISSN: 0007-7135

WORD COUNT: 6,874

TEXT:

... rate of interest to the giant pension fund able to hedge its risks in the **futures market**. But by stoking a pervasive desire to beat the game, innovation and deregulation have tilted... 1984, when the Securities & Exchange Commission forced FCA to write down the value of its **mortgage-backed securities** portfolio. Depositors panicked, and Knapp was ousted. FCA to date has lost \$686 million.

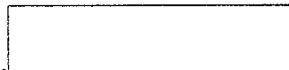
DESPERATE...

... The listed option was followed by a flood of other derivative instruments, recently including a **futures contract** based on the consumer **price index** and several OTC stock index futures. As they proliferate, more and more of what transpires...

7/K/6 (Item 1 from file: 624) Links

McGraw-Hill Publications

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0007098

PLAYING WITH FIRE: AS SPECULATION REPLACES

INVESTMENT, OUR ECONOMIC FUTURE IS AT STAKE

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DESPERATE...

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7/K/7 (Item 1 from file: 148) Links

Gale Group Trade & Industry DB

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04165262 **Supplier Number:** 08792153 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Bond market innovations and financial intermediation.

Smith, Donald J.; Taggart, Robert A., Jr.

Business Horizons , v32 , n6 , p24(10)

Nov-Dec , 1989

CODEN: BHORA

ISSN: 0007-6813

Language: ENGLISH

Record Type: FULLTEXT

Word Count: 8528 **Line Count:** 00681

...management mechanism that was somewhere between the highly specialized parallel loan and the highly standardized **futures contract**.

To summarize, the major bond market innovations of the 1970s offered new ways to deal...price levels, such as oil, gold, and silver; general price levels, such as the Consumer **Price Index**; and even business activity levels, such as New York Stock Exchange trading volume. The motivation...institutions still earn fee income by originating and servicing the mortgages underlying various types of **mortgage-backed securities**. Commercial banks have also separated the credit analysis component of their traditional business in a...

Descriptors:

...**Mortgage-backed securities**--

7/K/8 (Item 2 from file: 148) Links
Gale Group Trade & Industry DB
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04158885 **Supplier Number:** 08028129 (USE FORMAT 7 OR 9 FOR FULL TEXT)
New contracts: what makes them fly or fail? (includes related articles)

Pierog, Karen; Stein, Jon
Futures (Cedar Falls, Iowa) , v18 , n9 , p50(4)
Sept , 1989
ISSN: 0746-2468
Language: ENGLISH
Record Type: FULLTEXT
Word Count: 1996 **Line Count:** 00155

They're are addressing that age-old dilemma of starting up a new
futures contract: No one wants to trade a contract until it's
liquid, but unless it's...

...they can make even a seemingly good idea such as listing futures on the
Consumer **Price Index** (CPI) flop.

No one foresaw how popular the bond contract would eventually become
when it...

...always."

Then there are the "try agains," markets that seem so logically fit
for a **futures contract** that exchanges just can't leave them
alone -- even when they've failed more than listing a GNMA **futures**
contract in 1975 -- a few years before its New York competitors did
the same.

Its largest...

...exchange also tried three other versions with little success.

In June, the CBOT launched the **mortgage-backed**
securities (MBS) **futures contract**. The CBOT also began
to list shorter-term interest rate contracts like the five-year...

...rate differential between Eurodollar bank deposits and other
Eurocurrency bank deposits.

"Whenever you start a **futures contract** in a new area,
that is the hurdle you have to overcome with commercials," Petzel...

Descriptors:

...**Futures market**--

7/K/9 (Item 1 from file: 626) Links

Bond Buyer Full Text

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0096148

Today's News Summary

The Bond Buyer - February 13, 1989 ; Pg. 1(677) ; Vol. 287 , No. 28080

Word Count: 387

Text:

...rate futures prices collapsed when
the Labor Department announced an unexpected leap in the producer
price

index and major U.S. money-center banks raised their prime lending
rates.

The March Treasury **futures contract** settled 3/4 point lower,
at 88-28.

The March municipal **futures contract** slipped by 19, to 89-30.

Mortgage Securities: Fixed-rate **mortgage-backed**

securities prices slid

3/8 to 1/2 point.

Corporates: Prices of high-grade corporate securities...

s CMPI or (mortgage (n) price (n) indicator)

Processing

Processing

	1017	CMPI
	1459462	MORTGAGE
	10926837	PRICE
	434623	INDICATOR
	0	MORTGAGE (N) PRICE (N) INDICATOR
S8	1017	S CMPI OR (MORTGAGE (N) PRICE (N) INDICATOR)

? s s8 and s1

	1017	S8
	117049	S1
S9	0	S S8 AND S1

?

Logon
*** It is now 8/20/2007 10:51:20 AM ***

Welcome to DialogLink - Version 5 Revolutionize the Way You Work!

New on Dialog Enhanced Derwent World Patents Index Now Available

The enhanced *Derwent World Patents Index*[®] (*DWPI*SM) (Files 350,351,352) is now available on Dialog. The improvements implemented in *DWPI* on Dialog further extend the database's rich content set and enhances overall functionality of the database.

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DialogLink 5 Release Notes

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- Ability to set up Dialog Alerts by Chemical Structures and the addition of Index Chemicus as a structure searchable database
- Support for connections to STN Germany and STN Japan services

Show Preferences for details

? Help Off Line

* * *

Connecting to Stefano - Dialog - 268158
Connected to Dialog via SMS0020616799

? begin 35,583,65,2,99,473,474,475,634,256,625,268,267,139

[File 35] Dissertation Abs Online 1861-2007/Jul

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[File 583] **Gale Group Globalbase(TM)** 1986-2002/Dec 13

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**File 583: This file is no longer updating as of 12-13-2002.*

[File 65] **Inside Conferences** 1993-2007/Aug 20

(c) 2007 BLDSC all rts. reserv. All rights reserved.

[File 2] **INSPEC** 1898-2007/Aug W1

(c) 2007 Institution of Electrical Engineers. All rights reserved.

[File 99] **Wilson Appl. Sci & Tech Abs** 1983-2007/Jul

(c) 2007 The HW Wilson Co. All rights reserved.

[File 473] **Financial Times Abstracts** 1998-2001/Apr 02

(c) 2001 The New York Times. All rights reserved.

**File 473: This file will not update after March 31, 2001. It will remain on Dialog as a closed file.*

[File 474] **New York Times Abs** 1969-2007/Aug 17

(c) 2007 The New York Times. All rights reserved.

[File 475] **Wall Street Journal Abs** 1973-2007/Aug 19

(c) 2007 The New York Times. All rights reserved.

[File 634] **San Jose Mercury** Jun 1985-2007/Aug 16

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[File 256] **TecInfoSource** 82-2007/Nov

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[File 625] **American Banker Publications** 1981-2007/Aug 16

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[File 268] **Banking Info Source** 1981-2007/Jul W5

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[File 267] **Finance & Banking Newsletters** 2007/Aug 20

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[File 139] **EconLit** 1969-2007/Aug

(c) 2007 American Economic Association. All rights reserved.

? S (MORTGAGE (W) BACKED (W) SECURITIES)
168036 MORTGAGE
95898 BACKED
301029 SECURITIES

S1 16583 S (MORTGAGE (W) BACKED (W) SECURITIES)

? S S1 AND (FUTURES (N) (MARKET OR CONTRACT))

16583 S1

56907 FUTURES

1511943 MARKET

305733 CONTRACT

5443 FUTURES (N) (MARKET OR CONTRACT)

S2 64 S S1 AND (FUTURES (N) (MARKET OR CONTRACT))

? S S2 NOT PY>=20000820

64 S2

7787631 PY>=20000820

S3 46 S S2 NOT PY>=20000820

? S CONTRACT (S) (PRICE (3N) (INDEX OR INDICATOR))

305733 CONTRACT

480426 PRICE

657672 INDEX

57138 INDICATOR

S4 191 S CONTRACT (S) (PRICE (3N) (INDEX OR INDICATOR))

? S S3 AND S4

46 S3

191 S4

S5 2 S S3 AND S4

? RD

>>>W: Duplicate detection is not supported for File 625.
Records from unsupported files will be retained in the RD set.

S6 2 RD (UNIQUE ITEMS)

? S CMPI OR (MORTGAGE (N) PRICE (N) INDICATOR)

8 CMPI

168036 MORTGAGE

480426 PRICE

57138 INDICATOR

0 MORTGAGE (N) PRICE (N) INDICATOR

S7 8 S CMPI OR (MORTGAGE (N) PRICE (N) INDICATOR)

? S S8 AND S1

>>>W: "S8" does not exist

0 S8

16583 S1

S8 0 S S8 AND S1

? t s5/medium,k/all

5/K/1 (Item 1 from file: 268) [Links](#)

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00268807 (USE FORMAT 7 OR 9 FOR FULLTEXT)

We need a fourth asset class: HEITs

Geltner, David M; Miller, Norman G; Snavely, Jean

Real Estate Finance , v 12 , n 2 , p 71-81 , Summer 1995 **Document Type:** Journal Article **ISSN:** 0748-318X

Journal Code: RFN **Language:** English **Record Type:** Abstract Fulltext

Word Count: 06613

Special Features: Charts; Graphs; References

Classification: 8360 (CN=Real estate); 9190 (CN=United States); 3400 (CN=Investment analysis)

Descriptors: Home financing; REITs; Equity capital; Partnerships; Advantages

Geographic Names: US

...the allocation of real capital in the housing sector.

The idea of an index-based **futures contract** is made theoretically possible by advances that have occurred in recent years in the development...

...better), they are not perfect, and we suspect this is one reason why the housing **futures contract** idea has been slow in materializing. (4)

There is ...requires substantial short-run volatility in the returns of the underlying asset. Therefore, a housing **futures contract** would require housing equity value (as represented by the housing index) to have at least...

...therefore, trading density is insufficient to provide the liquidity necessary for an exchange-traded housing **futures contract**. Perhaps for this reason, Shiller recently proposed a very different type of vehicle for hedging...

...relatively little demand for this type of insurance, for the same fundamental reason that the **futures contract** is unlikely to work: insufficient volatility in single-family home prices. Most people in most...

...home equity because they perceive, and rightly so, from the repeat-sales regression-based house **price index** evidence -- that home values do not carry much risk. Furthermore, home equity insurance does not ...long run than a mortgage. However, the HEIT would allow hedging benefits.

20 In the **mortgage-backed securities** industry, servicing and management fees are typically less than 50 basis points.

21 Both PLAMs...

5/K/2 (Item 1 from file: 139) [Links](#)

Fulltext available through: [ScienceDirect](#)

EconLit

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384238

Title: Derivatives: A comprehensive resource for options, futures, interest rate swaps, and mortgage securities

Author: Arditti, Fred D.

Publication Information: Financial Management Association Survey and Synthesis Series. Boston: Harvard Business School Press, **Pages:** xxi, 394

Publication Date: 1996

ISBN: 0-87584-560-6

Document Type: Book

Abstract Indicator: Abstract

Abstract: ...of an option portfolio; option products; exotic options that meet special needs; interest rate options; **contract** characteristics of financial futures and their institutional environment; pricing futures, forwards, and options on futures... ...futures; Eurodollars; U.S. Treasury bond and note futures; the Standard & Poor's 500 Stock **Price Index futures contract**; the basics of interest rate swaps; swap pricing and hedging; nongeneric swaps; options on swaps... ...and market characteristics; valuation and hedging of mortgage pass-throughs; and collateralized mortgage obligations, stripped **mortgage-backed securities**, and other mortgage derivative instruments. Arditti is a professor of finance at DePaul University. Index.

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| <p>2. ((mortgage w/1 backed w/1 (security or securities)) AND (CMPI OR (mortgage w/1 price w/1 indicator))) AND PDN(<8/21/2000) Set Up Alert <input checked="" type="checkbox"/></p> <p><i>Database:</i> Multiple databases...</p> <p><i>Look for terms in:</i> Citation and abstract</p> <p><i>Publication type:</i> All publication types</p> | <p>0 results as of August 20, 2007</p> |
| <p>3. ((mortgage w/1 backed w/1 (security or securities)) AND (futures w/1 (contract OR market))) AND PDN(<8/21/2000) Set Up Alert <input checked="" type="checkbox"/></p> <p><i>Database:</i> Multiple databases...</p> <p><i>Look for terms in:</i> Citation and abstract</p> <p><i>Publication type:</i> All publication types</p> | <p>97 results as of August 20, 2007</p> |
| <p>4. ((mortgage w/1 backed w/1 (security or securities))) AND PDN(<8/21/2000) Set Up Alert <input checked="" type="checkbox"/></p> <p><i>Database:</i> Multiple databases...</p> <p><i>Look for terms in:</i> Citation and abstract</p> <p><i>Publication type:</i> All publication types</p> | <p>16624 results as of August 20, 2007</p> |

types

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| 5. <u>((mortgage w/1 backed w/1 (security or securities))) AND PDN (<8/21/2001)</u>
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